

AMENDMENTS TO THE CLAIMS

Claims 1-11 (canceled).

12. (currently amended). A method for determining a set of structured cash flows for exchange, the method comprising:

in an electronic system comprising one or more processors and one or more memories;

establishing, via processor instruction, in the one or more memories a data structure corresponding to a graph having nodes corresponding to a collection of at least partial exchange definitions including at least one at least partial swap definition;

a portion of the data structure corresponding to at least one edge between exchange definitions having at least partially compatible terms; the at least partially compatible terms including at least one of:

an underlying,

a start date,

an end date, and

a variance; and

determining, via processor instruction, data corresponding to a linear combination of edges corresponding to a maximum notional amount for the graph with respect to one or more exchange definitions.

Claims 13-27 (canceled).

28. (currently amended) A method for determining a set of structured cash flow exchanges, the method comprising:

in an electronic system comprising one or more processors and one or more memories:

establishing, via processor instructions stored in the one or more memories and
executed on the one or more processors, in the one or more memories a
data structure corresponding to a graph having nodes corresponding to a
collection of at least partial cash flow definitions;

a portion of the data structure corresponding to one or more edges between
at least two at least partial cash flow definitions having at least
partially compatible terms;

at least one of the edges corresponding to at least a partial match of one or
more requirements of a swap transaction;

the at least partially compatible terms including at least one of:

an underlying,

a start date,

an end date, and

a variance; and

determining, via processor instructions stored in the one or more memories and
executed on the one or more processors, data corresponding to a linear
combination of edges corresponding to a maximum notional amount for
the graph with respect to one or more swap definitions.

29. (new) A software product comprising:

digital information storage media; and

processor instructions,

residing on the media, and

operable, when executed by at least one processor, to:

determine a linear combination of structured cash flow exchanges having a
net present value of substantially zero and corresponding to

maximum flow for a graph having at least one node corresponding to at least one swap.

30. (new) A software product comprising:

digital information storage media; and

processor instructions,

residing on the media, and

operable, when executed by at least one processor, to:

determine a linear combination of structured cash flow exchanges having a net present value of substantially zero and corresponding to minimum cut for a graph having at least one node corresponding to at least one swap.